

**Supplemental Reporting Document  
Table of Contents  
April 2006 Investment Committee Meeting  
(February 2006 Reporting Period)**

**Investment Transactions**

**Affiliate Funds**

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care



P.O. Box 2749  
Sacramento, CA 95812-2749  
Telecommunications Device for the Deaf - (916) 795-3240  
(916) 795-3400

April 17, 2006

**SUPPLEMENTAL ITEM**

**TO: MEMBERS OF THE INVESTMENT COMMITTEE**

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Public Employees' Retirement Fund
- III. RECOMMENDATION:** Consent

The following investment transaction reports relating to the Public Employees' Retirement Fund (PERF) have been completed by staff for the Investment Committee's review. The transaction reports were completed for the months of January 2006 and February 2006.

Public Employees' Retirement Fund

- Fixed Income Summary and Transactions
  - Internal Domestic
  - External International and High Yield
  - Member Home Loan Program
  - High Yield Performance
- Equity Summary and Transactions
  - Internal Domestic
  - Corporate Actions
  - External Domestic
  - External International
- Internal Programs
  - Real Estate Equity Transactions
  - AIM Program Transactions
  - AIM Program Items Completed Under Delegation of Authority
  - Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority

---

Greg Hood  
Division Chief

---

Anne Stausboll  
Interim Chief Investment Officer

# LEGISLATORS' RETIREMENT FUND

ASSET ALLOCATION

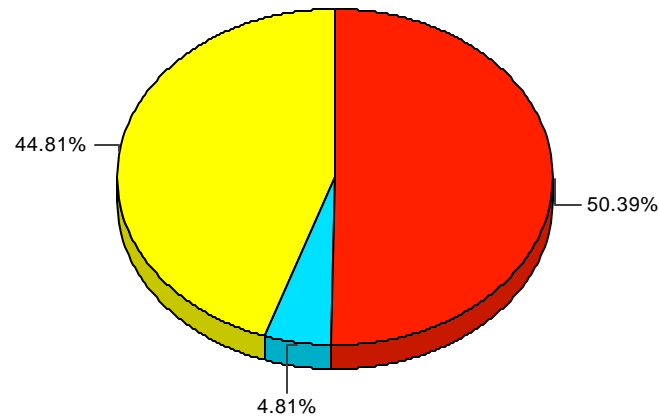
February 28, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
AFFILIATE TIPS	\$141,046,534	52.201	\$139,974,092	50.387
LEG-INTERNATIONAL - SSGA	\$7,616,850	2.819	\$13,354,133	4.807
LEGISLATORS RETIREMENT TOTAL FUND	\$121,537,711	44.980	\$124,472,399	44.806
<b>TOTAL</b>	<u>\$270,201,096</u>	100.000	<u>\$277,800,623</u>	100.000

**Market Value**



# LEGISLATORS' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

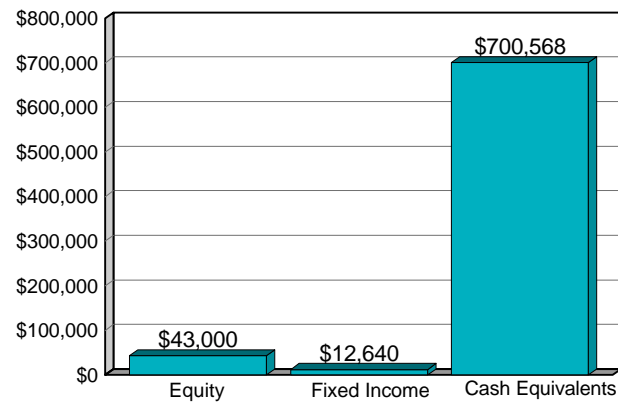


**STATE STREET.**  
Serving Institutional Investors Worldwide™

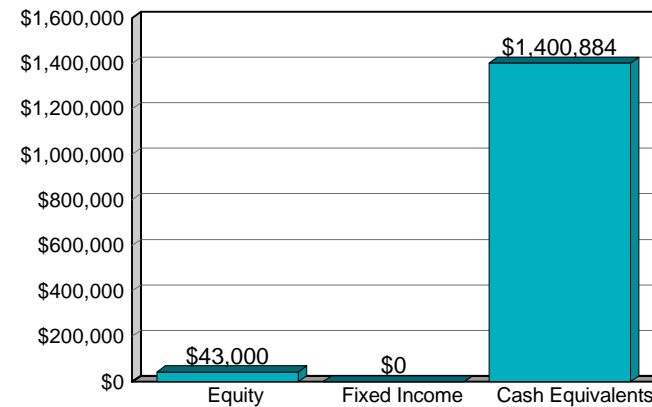
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
AFFILIATE TIPS	\$0	\$12,640	\$0	\$0	\$0	\$0	\$12,640
LEG-INTERNATIONAL - SSGA	\$43,000	\$0	\$0	\$43,000	\$0	\$0	\$0
LEGISLATORS RETIREMENT TOTAL FUND	\$0	\$0	\$700,568	\$0	\$0	\$1,400,884	(\$700,316)
<b>Total</b>	<b>\$43,000</b>	<b>\$12,640</b>	<b>\$700,568</b>	<b>\$43,000</b>	<b>\$0</b>	<b>\$1,400,884</b>	<b>(\$687,676)</b>

## PURCHASES



## SALES



# JUDGES' RETIREMENT FUND

ASSET ALLOCATION

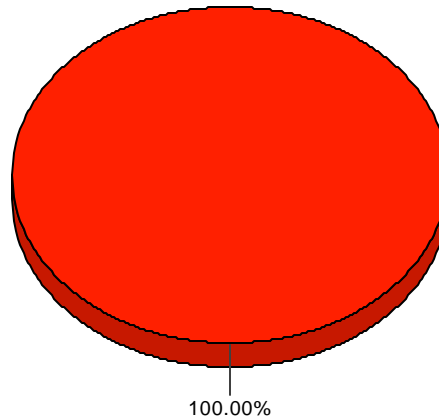
February 28, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUD-INTERNAL SHORT TERM - CALPERS	\$35,349	100.000	\$35,349	100.000
<b>TOTAL</b>	<b>\$35,349</b>	<b>100.000</b>	<b>\$35,349</b>	<b>100.000</b>

## Market Value



# JUDGES' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

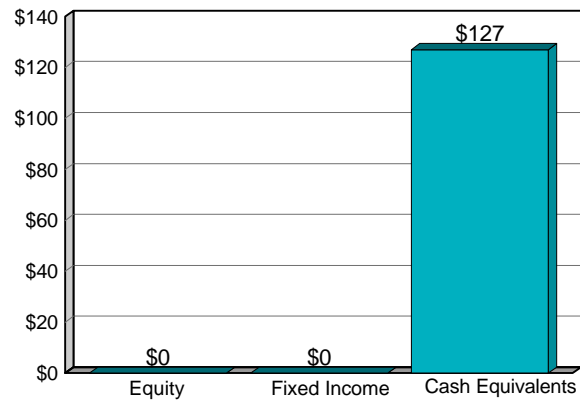


**STATE STREET.**  
Serving Institutional Investors Worldwide™

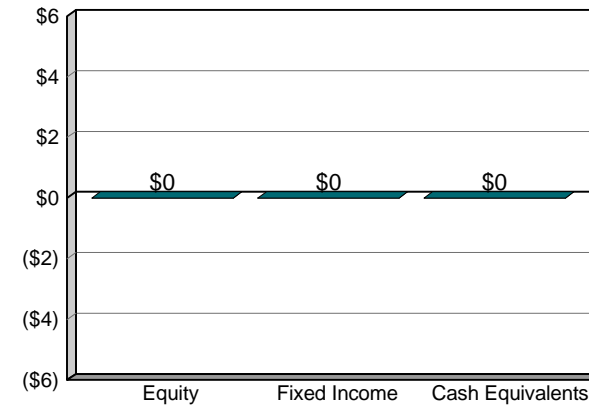
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUD-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$127	\$0	\$0	\$0	\$127
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$127</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$127</b>

## PURCHASES



## SALES



# JUDGES II RETIREMENT FUND

ASSET ALLOCATION

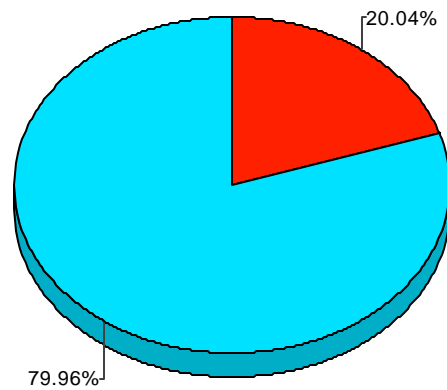
February 28, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUDGES II - INTERNATIONAL - SSGA	\$22,488,286	13.082	\$39,136,445	20.044
JUDGES II TOTAL FUND	\$149,416,369	86.918	\$156,113,635	79.956
<b>TOTAL</b>	<u>\$171,904,655</u>	100.000	<u>\$195,250,081</u>	100.000

**Market Value**



# JUDGES II RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

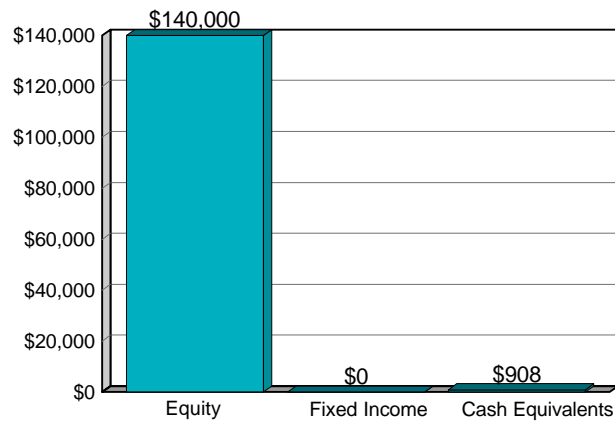


**STATE STREET.**  
Serving Institutional Investors Worldwide™

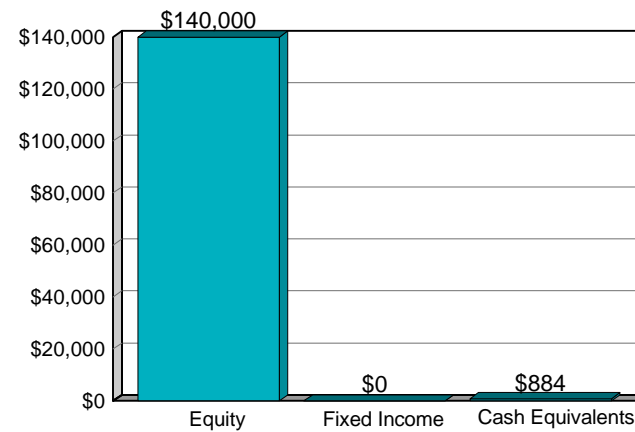
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUDGES II - INTERNATIONAL - SSGA	\$140,000	\$0	\$0	\$140,000	\$0	\$0	\$0
JUDGES II TOTAL FUND	\$0	\$0	\$908	\$0	\$0	\$884	\$24
<b>Total</b>	<b>\$140,000</b>	<b>\$0</b>	<b>\$908</b>	<b>\$140,000</b>	<b>\$0</b>	<b>\$884</b>	<b>\$24</b>

## PURCHASES



## SALES



# CONTINGENCY RESERVE FUND

ASSET ALLOCATION

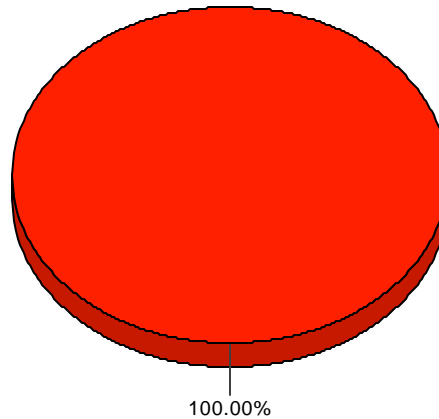
February 28, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
CRF INTERNAL SHORT TERM - CALPERS	\$6,835,463	100.000	\$6,835,463	100.000
<b>TOTAL</b>	<b>\$6,835,463</b>	<b>100.000</b>	<b>\$6,835,463</b>	<b>100.000</b>

## Market Value



# CONTINGENCY RESERVE FUND

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

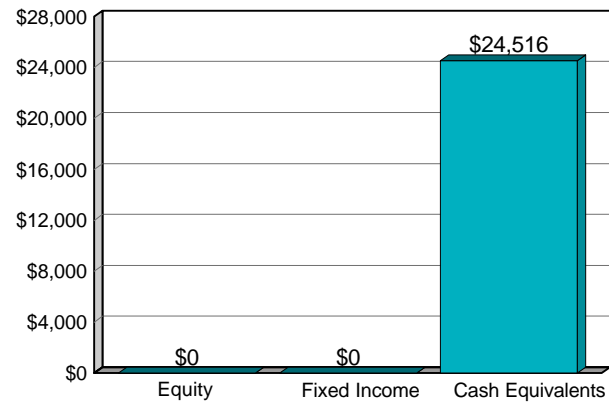


**STATE STREET.**  
Serving Institutional Investors Worldwide™

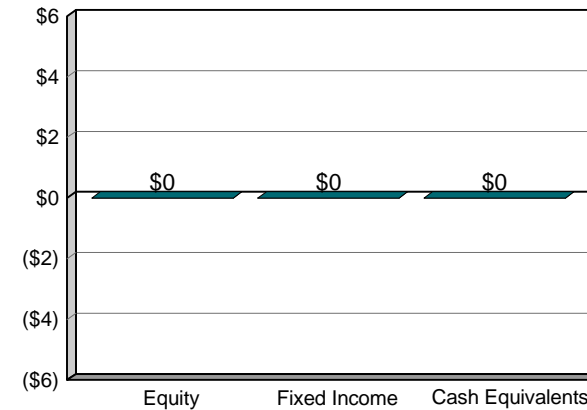
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
CRF INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$24,516	\$0	\$0	\$0	\$24,516
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$24,516</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$24,516</b>

## PURCHASES



## SALES



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

ASSET ALLOCATION

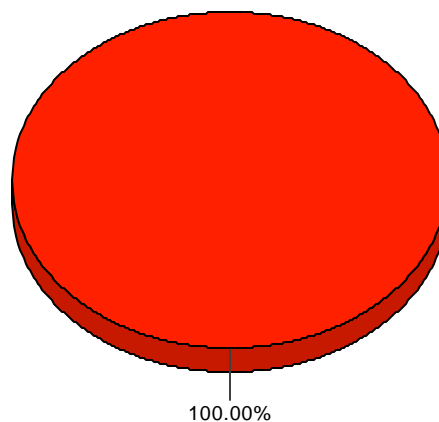
February 28, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
VFF-INTERNAL SHORT TERM - CALPERS	\$2,903,969	100.000	\$3,092,464	100.000
<b>TOTAL</b>	<u>\$2,903,969</u>	100.000	<u>\$3,092,464</u>	100.000

## Market Value



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

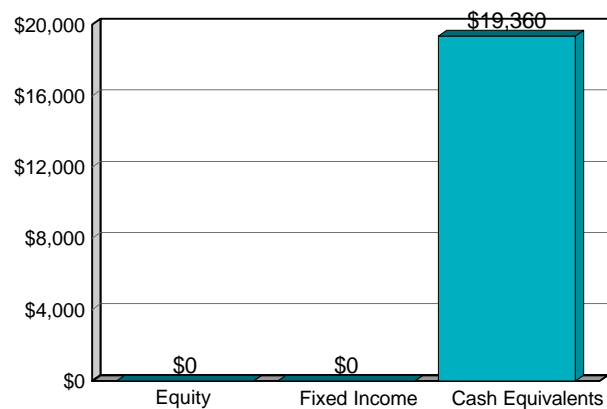


**STATE STREET.**  
Serving Institutional Investors Worldwide™

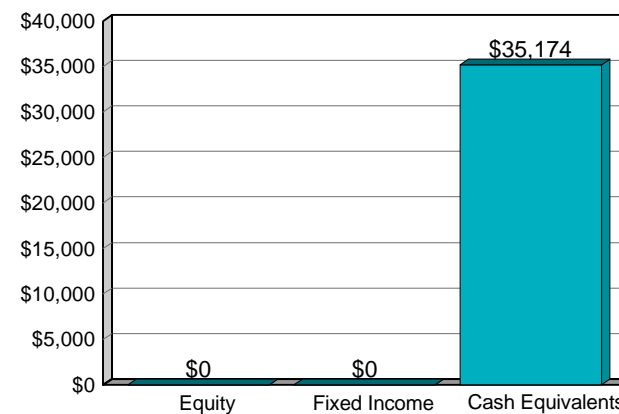
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
VFF-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$19,360	\$0	\$0	\$35,174	(\$15,814)
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$19,360</b>	<b>\$0</b>	<b>\$0</b>	<b>\$35,174</b>	<b>(\$15,814)</b>

## PURCHASES



## SALES



# SUPPLEMENTAL CONTRIBUTION FUNDS

ASSET ALLOCATION

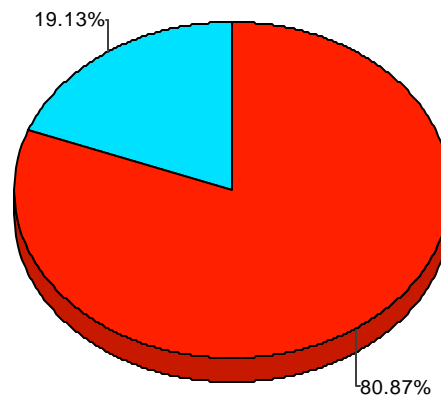
February 28, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
SCP TOTAL FUND	\$16,742,548	87.056	\$17,629,314	80.874
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$2,489,456	12.944	\$4,169,151	19.126
<b>TOTAL</b>	<u>\$19,232,004</u>	100.000	<u>\$21,798,465</u>	100.000

## Market Value



# SUPPLEMENTAL CONTRIBUTION FUNDS

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

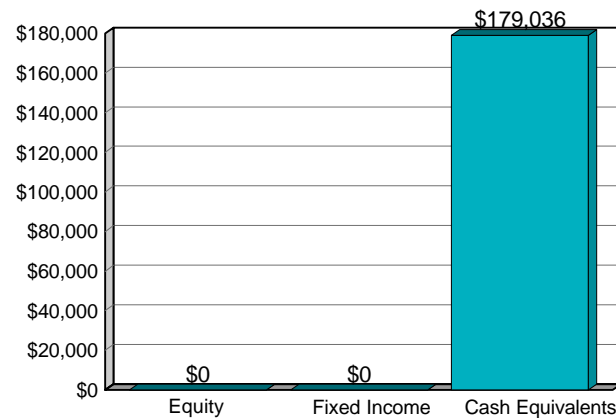


**STATE STREET.**  
Serving Institutional Investors Worldwide™

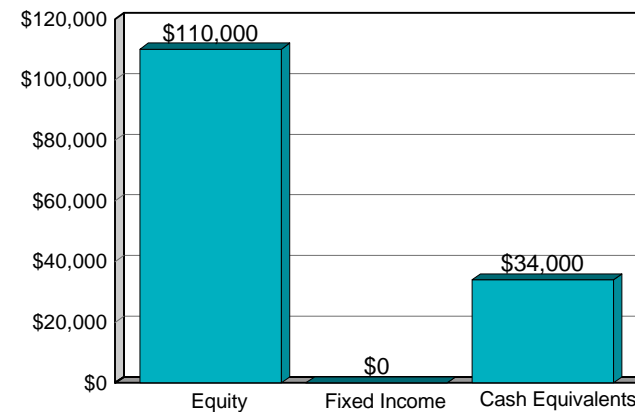
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SCP TOTAL FUND	\$0	\$0	\$179,036	\$0	\$0	\$34,000	\$145,036
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$0	\$0	\$0	\$110,000	\$0	\$0	(\$110,000)
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$179,036</b>	<b>\$110,000</b>	<b>\$0</b>	<b>\$34,000</b>	<b>\$35,036</b>

## PURCHASES



## SALES



# SELF FUND HEALTH

ASSET ALLOCATION

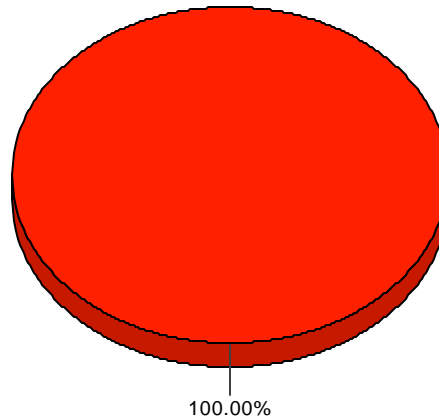
February 28, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
SELF FUND HEALTH - CALPERS	\$92,624,288	100.000	\$92,525,002	100.000
<b>TOTAL</b>	<b>\$92,624,288</b>	<b>100.000</b>	<b>\$92,525,002</b>	<b>100.000</b>

## Market Value



# SELF FUND HEALTH

INVESTMENT PORTFOLIO SUMMARY

February 28, 2006

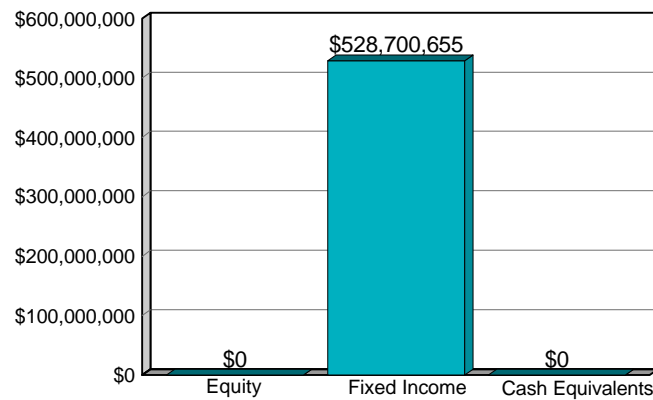


**STATE STREET.**  
Serving Institutional Investors Worldwide™

## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SELF FUND HEALTH - CALPERS	\$0	\$528,700,655	\$0	\$0	\$525,457,783	\$0	\$3,242,872
<b>Total</b>	<b>\$0</b>	<b>\$528,700,655</b>	<b>\$0</b>	<b>\$0</b>	<b>\$525,457,783</b>	<b>\$0</b>	<b>\$3,242,872</b>

## PURCHASES



## SALES

